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## Supplementary Materials and Methods

### ***Additional exclusion criteria:***

Additionally, participants with a history of major depression or history of substance abuse in the past year were excluded. None of the ME/CFS cases were receiving antimicrobial treatment or any other specific treatment directed at their ME/CFS. ME/CFS cases were also excluded if they had received long-term (one month or longer) antivirals during the previous year or antibiotics during the previous 3 months to the date of blood collection. None of the controls had received antimicrobial treatment for at least 30 days prior to enrollment

### ***Nonspecific Binding:***

Summary: Initially we fit GME regression models that were limited to candidate predictor variables for disease severity category, sex, race, and age, with pMFI as outcome. In the course of our thorough evaluation of the quality of the fit of this initial regression model to the pMFI data, a discovery was made (T.H.H., second author on this article) that the residuals (i.e., variation in pMFI unexplained by fit of regression model; see Figure S1 below) contained strong, unexplained variation not associated with disease severity category, sex, race, and age. We subsequently identified that nonspecific binding was strongly associated with this unexplained structure in the pMFI data and, on this basis, added nonspecific binding as a covariate to the final regression model.

Details: Please refer to Figure S1 which graphically summarizes the steps of this analysis.

Step 1: Initially we fit GME regression models that were limited to candidate predictor variables for disease severity category, sex, race, and age, with pMFI as outcome, separately for each cytokine.

Step 2: Regression residuals from all 51 cytokines were collated into a multivariate dataset with one column for each cytokine and one row for each participant.

Step 3: These multivariate residual data were subjected to a robust (minimum-volume ellipsoid), principal components analysis (rPCA) (1), separately in cases and controls. Principal components analysis extracts weighted combinations of the input variables (here the 51 cytokines' residuals) such that the first principal component explains the largest proportion of the total variance, the second principal component explains the second largest proportion of the total variance and is uncorrelated in the sample with the first principal component, etc. (2).

Using the methods very similar to those detailed in Holmes and He (3) (Section 3.6), we identified that the first three principal components represented structure (i.e., variation in excess of noise levels) in the pMFI residuals. Nearly all of this structure is concentrated in the first principal component, which has the largest variance (eigenvalue; Figure S1 top right). That is, the first principal component accounts for most of the variance in the pMFI residuals after adjustment for disease severity category, sex, race, and age.

Importantly, correlation between nonspecific binding and these structural principal components is statistically significant and variable in strength and direction, as shown in the following table of Pearson correlation coefficient estimates ( $r_p$ ).

### Correlation between Nonspecific Binding (CHEX4 pMFI) and First Three Principal Components of Regression Residuals

| Group    | Principal Component               |                                   |                                   |
|----------|-----------------------------------|-----------------------------------|-----------------------------------|
|          | 1st                               | 2nd                               | 3rd                               |
| Cases    | $r_p = -0.66$<br>( $p < 0.0001$ ) | $r_p = -0.18$<br>( $p = 0.0163$ ) | $r_p = -0.39$<br>( $p < 0.0001$ ) |
| Controls | $r_p = -0.67$<br>( $p < 0.0001$ ) | $r_p = -0.06$<br>( $p = 0.2260$ ) | $r_p = 0.38$<br>( $p < 0.0001$ )  |

This result suggests that nonspecific binding is centrally associated with unexplained structure in cytokine pMFI levels after adjustment for disease severity, age, sex and race. Furthermore, *we discovered that nonspecific binding is correlated with pMFI levels for most cytokines*. Finally, *nonspecific binding was also found to be correlated with half of the predictor variables, including case status*, as shown in the following table of point-biserial partial [Partialing (“adjustment”) is with respect to other covariates shown in this table] correlation coefficient estimates ( $r_b$ ).

### Partial Correlation between Nonspecific Binding (CHEX4 pMFI) and Covariates

| Case Status                       | Age                               | Male Sex                          | White Race                       |
|-----------------------------------|-----------------------------------|-----------------------------------|----------------------------------|
| $r_b = -0.12$<br>( $p = 0.0028$ ) | $r_b = -0.21$<br>( $p < 0.0001$ ) | $r_b = -0.05$<br>( $p = 0.2671$ ) | $r_b = 0.01$<br>( $p = 0.8763$ ) |

Taken altogether, the association of nonspecific binding with outcomes (pMFI) and predictors (case status and age) allows for the possibility that nonspecific binding is *an omitted predictor variable that, in its absence, may be introducing bias into regression parameter estimates* (4). The size and sign of the correlation coefficient for case status (-0.12) indicate that nonspecific binding is slightly lower in cases. Moreover, the multiple components of residual structure (first three principal components) admits the possibility that not one but multiple omitted variables exist, and given their correlation with nonspecific binding (above table of Pearson correlation estimates), *nonspecific binding may serve as a useful surrogate for these multiple omitted variables*. A graphical illustration of regression adjustment for nonspecific binding is provided in Figure S2.

At this time, the specific nature and cause(s) of this nonspecific binding phenomenon are incompletely understood. Nonspecific binding might represent binding by compounds completely unrelated to the biology of the individual (i.e., assay artifact). Variable degree of specificity of the assay’s particular antibody pair for a particular cytokine may partially explain why association with CHEX4 (nonspecific binding) varies among

cytokines. The weak correlation between nonspecific binding and case- control status could be attributable to an undiagnosed comorbidity that is imbalanced between cases and controls (5).

Subsequent work will continue to explore the remaining, unidentified structure in the residuals, possibly identifying additional specific omitted variables and/or performing analyses that also adjust for *all* unidentified residual structure (6, 7); however, present adjustment was restricted to the solidly identified omitted variable (nonspecific binding).

### ***Technical Details of Regression Modeling and Correlation Analyses***

For completeness of reporting and for those specifically interested in further technical specifications, we offer these additional details.

1) Analysis of ME/CFS Cases vs. Healthy Controls (case versus control means comparisons): We employed pseudo-likelihood ratio testing (8)2 to compare pMFI means between a) each disease severity group versus control and b) the equally-weighted average across all three severity groups versus control.

2) Analysis of ME/CFS Cases by disease severity (primary analysis trends in pMFI means across case severity levels): Linear and curvilinear trends in pMFI means were estimated across the sequence of mild, moderate, and severe disease. Orthogonal linear (linear trend) and quadratic (curvilinear trend) polynomial contrasts were constructed across this severity sequence; and the null hypothesis that each contrast was zero was assessed using pseudo-likelihood ratio testing. For an introduction to orthogonal polynomial contrasts, see (9) (pp. 677-683).

3) Data-driven GME regression modeling: In GME estimation, each regression coefficient estimate is a weighted sum of the “support” values that are supplied by the analyst. We employed especially wide, dense supports (e.g., [-50, -40,..., 40, 50]) for regression coefficients to minimize completely any restrictions on possible values for estimates of regression coefficients in (10) (page 138), thereby making estimates of effects (e.g., case vs. control) as data-driven as possible.

4) Robustness of regression findings to choice of estimation method: We also fit the regression model for the secondary analysis using ordinary least squares (OLS) with allowance for differences in variances (11) among severity categories. An OLS estimation (or closely allied) method was used in a recent study addressing cytokine profiles in ME/CFS patients (12). The normal-distribution assumption for hypothesis testing from OLS parameter estimates relaxes with increasing sample size under very general conditions (13, 14). Findings from GME and OLS estimation are similar (available upon request).

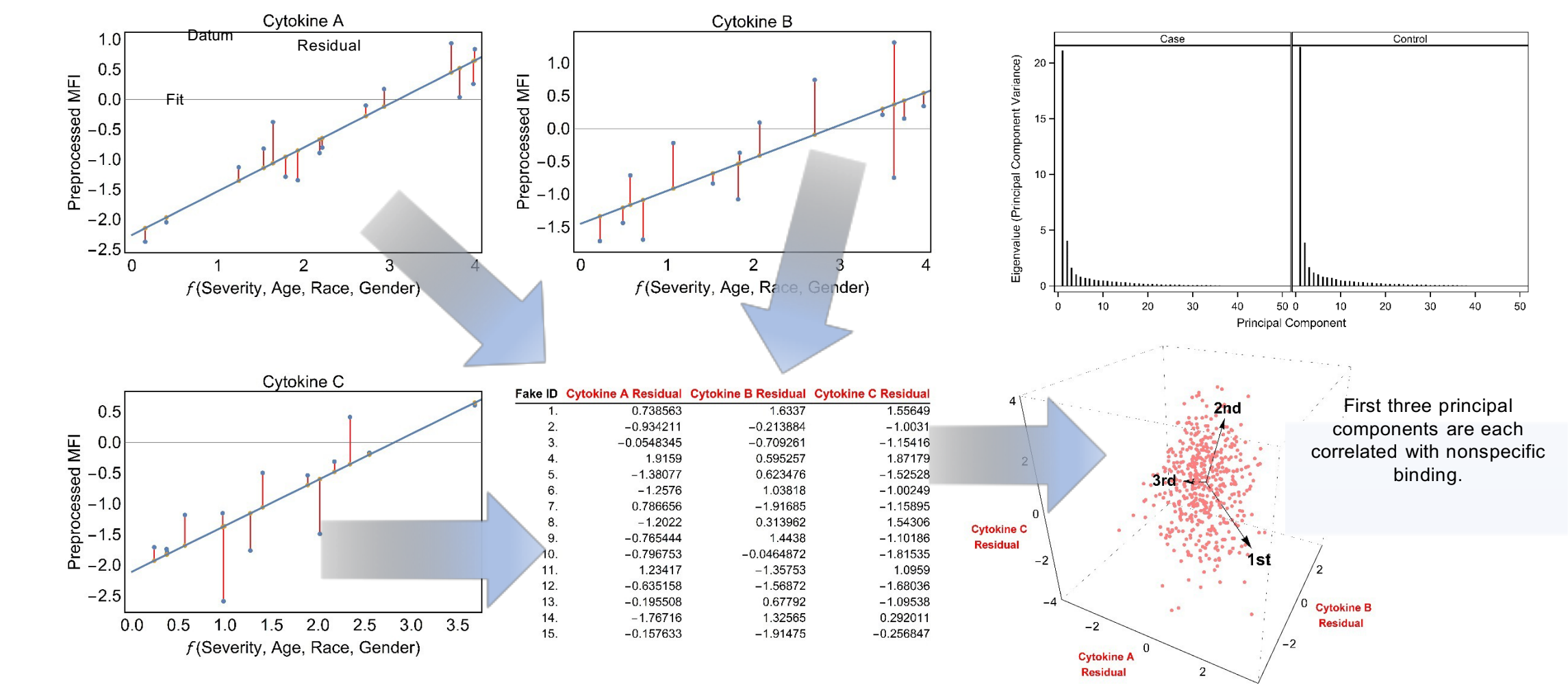
5) Spearman partial correlation analyses: Four sets of Spearman rank correlation coefficients between cytokine pMFI and fatigue duration were estimated: a) without any covariate adjustment, b) with adjustment for age, c) with adjustment for age and CHEX4 pMFI, and d) with adjustment for age, CHEX4 pMFI, sex

and race. Age and CHEX4 pMFI were partialled out per Daniel W.W. (15) (pp. 395-396). Fatigue duration, cytokine pMFI, age, and CHEX4 pMFI were each regressed on race and sex; and those regression residuals were used in the partial correlation analysis adjusted for age, CHEX4 pMFI, sex, and race.

## REFERENCES

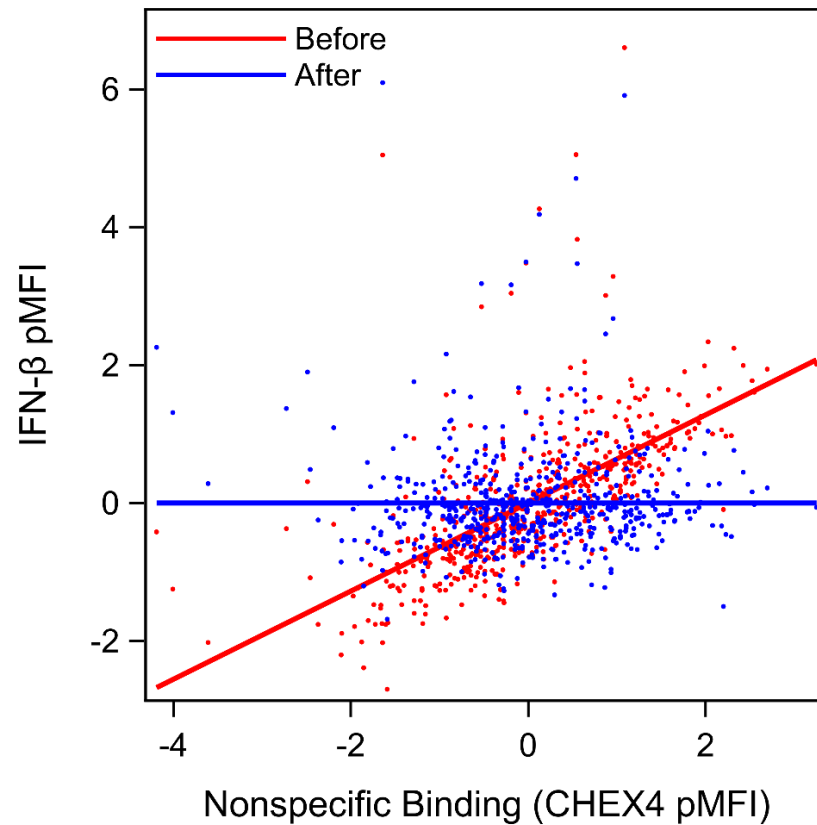
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**Figure S1. Schematic of statistical workflow for nonspecific binding discovery.** Step 1: Separately by cytokine (e.g. Cytokine A, B, C, in this figure for illustration purposes), pMFI was regressed on ME/CFS severity, age, sex and race. Step 2: Residuals (i.e., variation in pMFI unexplained by regression model) were collated into a multivariate dataset. Step 3: A robust principal components analysis was performed on these multivariate residual data.<sup>3</sup> First, second and third principal components represent structure (as opposed to noise) in multivariate (i.e., all 51 cytokines) residual data, as revealed in their eigenvalues (an eigenvalue is the variance of the principal component; top right of schematic). A wide range in sizes of eigenvalues suggests that the residual data may contain signal rather than noise with that signal concentrated in the first few principal components.

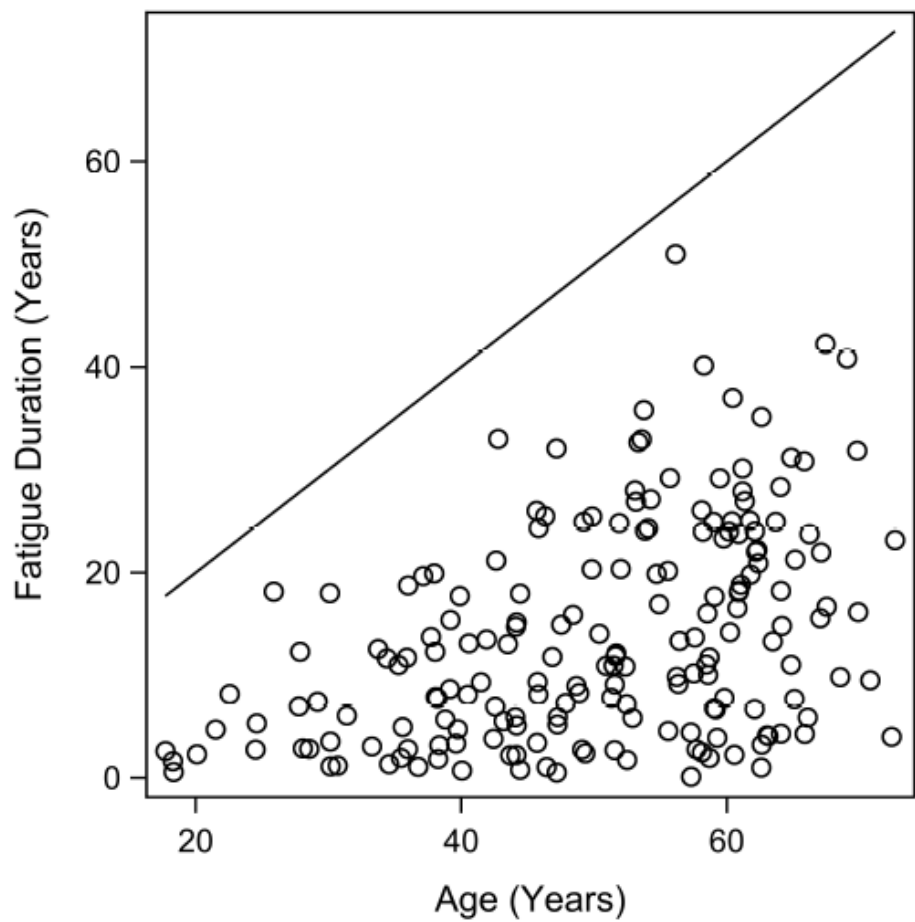


<sup>3</sup> Only three cytokines shown here for illustrative purposes. Actual dimensionality of multivariate residual data and principal components space was 51.

**Figure S2. An example of regression adjustment for nonspecific binding in study participants.** Red and blue denote before and after adjustment. Points are individual data (original and adjusted) and lines are fit of linear regressions. pMFI = pre-processed median fluorescence intensity, as described in "Statistical Analysis" section of main text. Adjustment is shown for pMFI of IFN- $\beta$ . Regression adjustment leverages information across all data in the sample to remove a highly stable estimate of fluorescence distortion by nonspecific binding. In results presented in main text, in addition to nonspecific binding, regression analysis simultaneously adjusted for disease severity category (control, mild, moderate and severe), sex, race, age, pMFI of the nonspecific binding control (CHEX4), and, to allow for the possibility that covariate effects differ between cases and controls, interaction terms between case status and each covariate (sex, race, age, and pMFI of the nonspecific binding control).

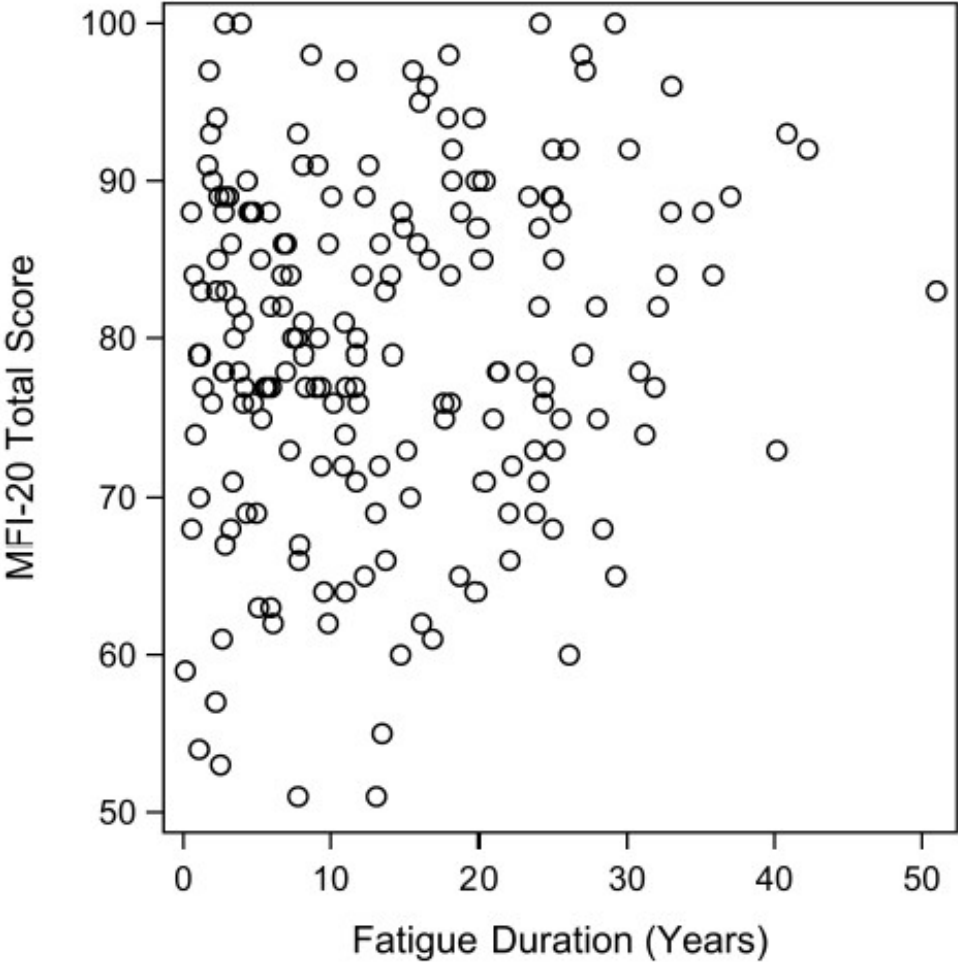


**Figure 53. Association of Age and Fatigue Duration in 192 ME/CFS patients.** Diagonal line represents maximum possible duration based on patient's age (e.g. a patient of age 40 years has maximum possible duration of 40 years).





**Figure S4. Association of Fatigue Duration and Disease Severity (MFI-20) in 192 ME/CFS patients.** Spearman's correlation  $r_s$  between fatigue duration (years) and disease severity (MFI-20 total score) was estimated to be  $r_s \approx 0.10$  ( $p = 0.17$ ) and  $r_s \approx 0.07$  ( $p = 0.37$ ) with and without, respectively, adjustment for age. Open circles are observed data.



**Table S1. Spearman correlation estimates between cytokine levels (pMFI) and fatigue duration, in ME/CFS patients.** Analysis was then controlled for age, sex, race and nonspecific binding. Statistically significant ( $p < 0.05$ ) results are in bold. A negative Spearman correlation estimate indicates a reduction in pMFI with increased fatigue duration. pMFI = Pre-processed median fluorescence intensity.

| Cytokine      | Spearman Correlation Before Controlling for any Variable | Spearman Correlation Before Controlling for any Variable p-value | Spearman Correlation Controlling for Age | Spearman Correlation Controlling for Age p-value | Spearman Correlation Controlling for Age and Nonspecific Binding | Spearman Correlation Controlling for Age and Nonspecific Binding p-value | Spearman Correlation Controlling for Age, Nonspecific Binding, Race and Sex | Spearman Correlation Controlling for Age, Nonspecific Binding, Race and Sex p-value |
|---------------|--|--|--|--|--|--|---|---|
| CCL2          | -0.08254   | 0.2601   | -0.03930                                 | 0.5933   | -0.04297   | 0.5603   | -0.03658  | 0.6258  |
| CCL3          | -0.10124   | 0.1669   | -0.05857                                 | 0.4259   | -0.06120   | 0.4066   | -0.06355  | 0.3967  |
| CCL4          | -0.12551   | 0.0861   | -0.08175                                 | 0.2660   | -0.08826   | 0.2310   | -0.09503  | 0.2045  |
| CCL5          | -0.05734   | 0.4344   | 0.03329                                  | 0.6511   | 0.03328  | 0.6520   | 0.04352   | 0.5619  |
| CCL7          | -0.09544   | 0.1926   | -0.04253                                 | 0.5633   | -0.04529   | 0.5393   | -0.04322  | 0.5646  |
| CCL11         | -0.06231   | 0.3956   | -0.00050                                 | 0.9945   | 0.00037  | 0.9960   | -0.01489  | 0.8428  |
| CD40L         | -0.12047   | 0.0996   | -0.03382                                 | 0.6459   | -0.03516   | 0.6338   | -0.05261  | 0.4830  |
| CXCL1         | -0.15158   | <b>0.0378</b>  | -0.04570                                 | 0.5345   | -0.05278   | 0.4743   | -0.06066  | 0.4186  |
| CXCL5         | -0.00308   | 0.9665   | 0.02189                                  | 0.7662   | 0.02320  | 0.7533   | 0.02835   | 0.7056  |
| CXCL9         | -0.08373   | 0.2533   | -0.15184                                 | <b>0.0380</b>                                    | -0.16239   | <b>0.0268</b>  | -0.18624  | <b>0.0123</b>   |
| CXCL10        | -0.12863   | 0.0785   | -0.09002                                 | 0.2205   | -0.10054   | 0.1721   | -0.11148  | 0.1362  |
| FASL          | -0.11169   | 0.1270   | 0.00573                                  | 0.9379   | 0.00617  | 0.9334   | -0.00082  | 0.9913  |
| FGF-basic     | -0.09959   | 0.1739   | 0.01053                                  | 0.8862   | 0.01176  | 0.8734   | 0.00997   | 0.8943  |
| G-CSF         | -0.10894   | 0.1367   | -0.02561                                 | 0.7279   | -0.02828   | 0.7015   | -0.04328  | 0.5640  |
| GM-CSF        | -0.09009   | 0.2189   | 0.00160                                  | 0.9826   | 0.00286  | 0.9691   | 0.00013   | 0.9986  |
| HGF           | -0.11859   | 0.1051   | -0.04836                                 | 0.5110   | -0.05227   | 0.4786   | -0.05278  | 0.4816  |
| ICAM1         | 0.04236  | 0.5638   | -0.01505                                 | 0.8381   | -0.01495   | 0.8395   | -0.03902  | 0.6030  |
| IFN- $\alpha$ | -0.09661   | 0.1872   | -0.01102                                 | 0.8810   | -0.01102   | 0.8813   | -0.02894  | 0.6998  |
| IFN- $\beta$  | -0.14518   | <b>0.0468</b>  | -0.03212                                 | 0.6625   | -0.04064   | 0.5818   | -0.04087  | 0.5859  |

| Cytokine      | Spearman Correlation before controlling for any variable | Spearman Correlation before controlling for any variable p-value | Spearman Correlation Controlling for Age | Spearman Correlation Controlling for Age p-value | Spearman Correlation Controlling for Age and Nonspecific Binding | Spearman Correlation Controlling for Age and Nonspecific Binding p-value | Spearman Correlation Controlling for Age, Nonspecific Binding, Race and Sex* | Spearman Correlation Controlling for Age, Nonspecific Binding, Race and Sex* p-value |
|---------------|--|--|--|--|--|--|--|--|
| IFN- $\gamma$ | -0.13040   | 0.0745   | -0.05047                                 | 0.4928   | -0.05870   | 0.4261   | -0.06892   | 0.3579   |
| IL-1RA        | -0.14499   | <b>0.0471</b>  | -0.08074                                 | 0.2720   | -0.08491   | 0.2492   | -0.10787   | 0.1495   |
| IL-1 $\alpha$ | -0.15230   | <b>0.0369</b>  | -0.05189                                 | 0.4806   | -0.06451   | 0.3817   | -0.02825   | 0.7066   |
| IL-1 $\beta$  | -0.08826   | 0.2284   | 0.04060                                  | 0.5811   | 0.06727  | 0.3616   | 0.06241  | 0.4052   |
| IL-2          | -0.16472   | <b>0.0239</b>  | -0.02999                                 | 0.6836   | -0.03566   | 0.6289   | -0.02889   | 0.7002   |
| IL-4          | -0.09395   | 0.1997   | -0.02488                                 | 0.7354   | -0.02901   | 0.6943   | -0.03624   | 0.6291   |
| IL-5          | -0.09020   | 0.2183   | 0.00045                                  | 0.9951   | 0.00163  | 0.9824   | -0.01017   | 0.8922   |
| IL-6          | -0.06022   | 0.4116   | 0.06067                                  | 0.4094   | 0.08121  | 0.2705   | 0.08112  | 0.2790   |
| IL-7          | -0.06111   | 0.4048   | -0.01564                                 | 0.8318   | -0.01653   | 0.8228   | -0.01973   | 0.7926   |
| IL-8          | -0.15379   | <b>0.0351</b>  | -0.04094                                 | 0.5780   | -0.04249   | 0.5647   | -0.04895   | 0.5141   |
| IL-10         | -0.10671   | 0.1450   | -0.05044                                 | 0.4930   | -0.05714   | 0.4386   | -0.04816   | 0.5209   |
| IL-12p40      | -0.10398   | 0.1556   | -0.02457                                 | 0.7386   | -0.02709   | 0.7136   | -0.03755   | 0.6168   |
| IL-12p70      | -0.09731   | 0.1840   | -0.01488                                 | 0.8399   | -0.01631   | 0.8251   | -0.01780   | 0.8126   |
| IL-13         | -0.09088   | 0.2149   | -0.00769                                 | 0.9168   | -0.00814   | 0.9122   | -0.00888   | 0.9059   |
| IL-15         | -0.14758   | <b>0.0433</b>  | -0.00317                                 | 0.9656   | -0.00284   | 0.9693   | -0.01142   | 0.8790   |
| IL-17         | -0.09409   | 0.1990   | 0.01029                                  | 0.8888   | 0.01157  | 0.8755   | 0.01495  | 0.8421   |
| IL-17F        | -0.12727   | 0.0818   | -0.03064                                 | 0.6772   | -0.03545   | 0.6310   | -0.05166   | 0.4910   |
| Leptin        | 0.09354  | 0.2017   | 0.06014                                  | 0.4135   | 0.06032  | 0.4135   | 0.02870  | 0.7021   |
| LIF           | -0.10847   | 0.1384   | -0.04048                                 | 0.5823   | -0.04595   | 0.5334   | -0.05215   | 0.4869   |
| M-CSF         | -0.09008   | 0.2189   | 0.00559                                  | 0.9394   | 0.00647  | 0.9302   | -0.01147   | 0.8785   |
| NGF           | -0.11001   | 0.1329   | -0.01421                                 | 0.8469   | -0.01714   | 0.8164   | -0.02131   | 0.7765   |
| PAI-1         | -0.05511   | 0.4525   | 0.04522                                  | 0.5389   | 0.04560  | 0.5366   | 0.02688  | 0.7202   |
| PDGF-BB       | 0.03168  | 0.6661   | 0.01840                                  | 0.8026   | 0.01900  | 0.7969   | 0.04226  | 0.5732   |

| Cytokine      | Spearman Correlation before controlling for any variable | Spearman Correlation before controlling for any variable p-value | Spearman Correlation Controlling for Age | Spearman Correlation Controlling for Age p-value | Spearman Correlation Controlling for Age and Nonspecific Binding | Spearman Correlation Controlling for Age and Nonspecific Binding p-value | Spearman Correlation Controlling for Age, Nonspecific Binding, Race and Sex* | Spearman Correlation Controlling for Age, Nonspecific Binding, Race and Sex* p-value |
|---------------|--|--|--|--|--|--|--|--|
| Resistin      | -0.13532   | 0.0641   | -0.05130                                 | 0.4856   | -0.05271   | 0.4749   | -0.08439   | 0.2600   |
| SCF           | -0.12025   | 0.1002   | -0.05167                                 | 0.4825   | -0.05928   | 0.4216   | -0.07464   | 0.3193   |
| TGF- $\alpha$ | -0.14741   | <b>0.0435</b>  | -0.01458                                 | 0.8430   | -0.01629   | 0.8253   | -0.02785   | 0.7105   |
| TGF- $\beta$  | -0.19175   | <b>0.0084</b>  | -0.03755                                 | 0.6099   | -0.04796   | 0.5157   | -0.04028   | 0.5913   |
| TNF- $\alpha$ | -0.13779   | 0.0593   | -0.04890                                 | 0.5063   | -0.05701   | 0.4396   | -0.06591   | 0.3794   |
| TNF- $\beta$  | -0.13902   | 0.0571   | -0.02514                                 | 0.7327   | -0.02563   | 0.7284   | -0.04689   | 0.5319   |
| TRAIL         | -0.04936   | 0.5012   | 0.04890                                  | 0.5063   | 0.05850  | 0.4277   | 0.04575  | 0.5419   |
| VCAM1         | 0.04287  | 0.5591   | -0.00337                                 | 0.9635   | -0.00327   | 0.9646   | -0.00245   | 0.9739   |
| VEGF          | -0.03167   | 0.6661   | 0.03041                                  | 0.6795   | 0.03348  | 0.6501   | 0.02895  | 0.6996   |

**Table S2. Regression analysis results per “Secondary analysis: Fatigue duration” section of main text for assessment of trend in mean cytokine levels (pMFI) in ME/CFS patients across years of fatigue duration and sequence of mild, moderate (Mod), and severe (Sev) disease.** With primary and secondary regression models otherwise identical, the secondary analysis was able to isolate the effect of fatigue duration (shown in lower half of table as “Fat. Dur.”). P-values are for the significance of the trend and shown before and after adjustment for multiple comparisons (controlling for false discovery rate [FDR] at 5%). Statistically significant ( $p < 0.05$ ) results are in bold. All results shown in this table are adjusted for age, sex, race and nonspecific binding.

| Cytokine      | Hypothesis | Unadjusted p-value | FDR-adjusted p-value | Cytokine      | Hypothesis | Unadjusted p-value | FDR-adjusted p-value |
|---------------|------------|--------------------|----------------------|---------------|------------|--------------------|----------------------|
| CCL2          | LINEAR     | 0.0830             | 0.1453               | IL-10         | LINEAR     | 0.2183             | 0.2840               |
| CCL3          | LINEAR     | 0.2975             | 0.3669               | IL-12p40      | LINEAR     | 0.0918             | 0.1453               |
| CCL4          | LINEAR     | 0.4364             | 0.4613               | IL-12p70      | LINEAR     | <b>0.0060</b>      | <b>0.0267</b>        |
| CCL5          | LINEAR     | 0.3363             | 0.3770               | IL-13         | LINEAR     | <b>0.0060</b>      | <b>0.0267</b>        |
| CCL7          | LINEAR     | 0.0942             | 0.1453               | IL-15         | LINEAR     | 0.0869             | 0.1453               |
| CCL11         | LINEAR     | <b>0.0079</b>      | <b>0.0267</b>        | IL-17         | LINEAR     | 0.4788             | 0.4788               |
| CD40L         | LINEAR     | 0.5913             | 0.5913               | IL-17F        | LINEAR     | <b>0.0088</b>      | <b>0.0267</b>        |
| CXCL1         | LINEAR     | <b>0.0246</b>      | 0.0536               | Leptin        | LINEAR     | <b>0.0097</b>      | <b>0.0267</b>        |
| CXCL5         | LINEAR     | 0.8410             | 0.8410               | LIF           | LINEAR     | <b>0.0049</b>      | <b>0.0267</b>        |
| CXCL9         | LINEAR     | 0.3548             | 0.3861               | M-CSF         | LINEAR     | 0.0743             | 0.1446               |
| CXCL10        | LINEAR     | <b>0.0078</b>      | <b>0.0267</b>        | NGF           | LINEAR     | <b>0.0034</b>      | <b>0.0267</b>        |
| FASL          | LINEAR     | 0.6538             | 0.6538               | PAI-1         | LINEAR     | 0.7690             | 0.7690               |
| FGF-basic     | LINEAR     | 0.6926             | 0.6926               | PDGF-BB       | LINEAR     | 0.2014             | 0.2840               |
| G-CSF         | LINEAR     | <b>0.0101</b>      | <b>0.0267</b>        | Resistin      | LINEAR     | 0.8787             | 0.8787               |
| GM-CSF        | LINEAR     | <b>0.0018</b>      | <b>0.0267</b>        | SCF           | LINEAR     | <b>0.0215</b>      | 0.0531               |
| HGF           | LINEAR     | 0.3238             | 0.3770               | TGF- $\alpha$ | LINEAR     | <b>0.0388</b>      | 0.0797               |
| ICAM1         | LINEAR     | 0.7546             | 0.7546               | TGF- $\beta$  | LINEAR     | 0.8128             | 0.8128               |
| IFN- $\alpha$ | LINEAR     | 0.5221             | 0.5221               | TNF- $\alpha$ | LINEAR     | 0.2186             | 0.2840               |
| IFN- $\beta$  | LINEAR     | 0.2226             | 0.2840               | TNF- $\beta$  | LINEAR     | 0.5363             | 0.5363               |
| IFN- $\gamma$ | LINEAR     | <b>0.0057</b>      | <b>0.0267</b>        | TRAIL         | LINEAR     | 0.5039             | 0.5039               |

| Cytokine      | Hypothesis | Unadjusted p-value | FDR-adjusted p-value | Cytokine      | Hypothesis | Unadjusted p-value | FDR-adjusted p-value |
|---------------|------------|--------------------|----------------------|---------------|------------|--------------------|----------------------|
| IL-1RA        | LINEAR     | 0.9403             | 0.9403               | VCAM1         | LINEAR     | 0.3337             | 0.3770               |
| IL-1 $\alpha$ | LINEAR     | <b>0.0238</b>      | 0.0536               | VEGF          | LINEAR     | 0.6472             | 0.6472               |
| IL-1 $\beta$  | LINEAR     | 0.7385             | 0.7385               | CCL2          | NONLINEAR  | 0.8795             | 0.9169               |
| IL-2          | LINEAR     | 0.0840             | 0.1453               | CCL3          | NONLINEAR  | 0.5087             | 0.8063               |
| IL-4          | LINEAR     | <b>0.0100</b>      | <b>0.0267</b>        | CCL4          | NONLINEAR  | 1.0000             | 1.0000               |
| IL-5          | LINEAR     | <b>0.0055</b>      | <b>0.0267</b>        | CCL5          | NONLINEAR  | 0.3089             | 0.8063               |
| IL-6          | LINEAR     | 0.1178             | 0.1743               | CCL7          | NONLINEAR  | 0.9273             | 0.9466               |
| IL-7          | LINEAR     | <b>0.0006</b>      | <b>0.0222</b>        | CCL11         | NONLINEAR  | 0.5985             | 0.8063               |
| IL-8          | LINEAR     | 0.4647             | 0.4776               | CD40L         | NONLINEAR  | 1.0000             | 1.0000               |
| CXCL1         | NONLINEAR  | 0.1749             | 0.8008               | TGF- $\alpha$ | NONLINEAR  | 0.2224             | 0.8008               |
| CXCL5         | NONLINEAR  | 0.6573             | 0.8476               | TGF- $\beta$  | NONLINEAR  | 0.8337             | 0.9078               |
| CXCL9         | NONLINEAR  | <b>0.0397</b>      | 0.4858               | TNF- $\alpha$ | NONLINEAR  | 1.0000             | 1.0000               |
| CXCL10        | NONLINEAR  | 0.5620             | 0.8063               | TNF- $\beta$  | NONLINEAR  | 0.3266             | 0.8063               |
| FASL          | NONLINEAR  | 0.7004             | 0.8799               | TRAIL         | NONLINEAR  | 0.8003             | 0.9078               |
| FGF-basic     | NONLINEAR  | 0.5721             | 0.8063               | VCAM1         | NONLINEAR  | 0.8061             | 0.9078               |
| G-CSF         | NONLINEAR  | 0.1846             | 0.8008               | VEGF          | NONLINEAR  | 0.4380             | 0.8063               |
| GM-CSF        | NONLINEAR  | 0.3390             | 0.8063               | CCL2          | Fat. Dur.  | 0.6524             | 1.0000               |
| HGF           | NONLINEAR  | 0.8208             | 0.9078               | CCL3          | Fat. Dur.  | 0.3995             | 1.0000               |
| ICAM1         | NONLINEAR  | <b>0.0004</b>      | <b>0.0105</b>        | CCL4          | Fat. Dur.  | 0.4190             | 1.0000               |
| IFN- $\alpha$ | NONLINEAR  | 0.1242             | 0.8008               | CCL5          | Fat. Dur.  | 0.1515             | 1.0000               |
| IFN- $\beta$  | NONLINEAR  | 0.4775             | 0.8063               | CCL7          | Fat. Dur.  | 0.6761             | 1.0000               |
| IFN- $\gamma$ | NONLINEAR  | 0.4520             | 0.8063               | CCL11         | Fat. Dur.  | 0.6684             | 1.0000               |
| IL-1RA        | NONLINEAR  | <b>0.0297</b>      | 0.4845               | CD40L         | Fat. Dur.  | 0.6337             | 1.0000               |
| IL-1 $\alpha$ | NONLINEAR  | 0.0650             | 0.6365               | CXCL1         | Fat. Dur.  | 0.9108             | 1.0000               |
| IL-1 $\beta$  | NONLINEAR  | 0.4529             | 0.8063               | CXCL5         | Fat. Dur.  | 0.3267             | 1.0000               |
| IL-2          | NONLINEAR  | 0.3780             | 0.8063               | CXCL9         | Fat. Dur.  | <b>0.0181</b>      | 0.8669               |
| IL-4          | NONLINEAR  | 0.5429             | 0.8063               | CXCL10        | Fat. Dur.  | 0.1424             | 1.0000               |

| Cytokine | Hypothesis | Unadjusted p-value | FDR-adjusted p-value | Cytokine      | Hypothesis | Unadjusted p-value | FDR-adjusted p-value |
|----------|------------|--------------------|----------------------|---------------|------------|--------------------|----------------------|
| IL-5     | NONLINEAR  | 0.5807             | 0.8063               | FASL          | Fat. Dur.  | 0.6158             | 1.0000               |
| IL-6     | NONLINEAR  | 0.5098             | 0.8063               | FGF-basic     | Fat. Dur.  | 0.7815             | 1.0000               |
| IL-7     | NONLINEAR  | 0.7777             | 0.9078               | G-CSF         | Fat. Dur.  | 0.7277             | 1.0000               |
| IL-8     | NONLINEAR  | 0.2288             | 0.8008               | GM-CSF        | Fat. Dur.  | 0.5156             | 1.0000               |
| IL-10    | NONLINEAR  | 0.5967             | 0.8063               | HGF           | Fat. Dur.  | 0.5086             | 1.0000               |
| IL-12p40 | NONLINEAR  | 0.0992             | 0.8008               | ICAM1         | Fat. Dur.  | 1.0000             | 1.0000               |
| IL-12p70 | NONLINEAR  | 0.5569             | 0.8063               | IFN- $\alpha$ | Fat. Dur.  | 0.4678             | 1.0000               |
| IL-13    | NONLINEAR  | 0.8083             | 0.9078               | IFN- $\beta$  | Fat. Dur.  | 0.9301             | 1.0000               |
| IL-15    | NONLINEAR  | 0.2975             | 0.8063               | IFN- $\gamma$ | Fat. Dur.  | 0.4993             | 1.0000               |
| IL-17    | NONLINEAR  | 0.1588             | 0.8008               | IL-1RA        | Fat. Dur.  | 0.5574             | 1.0000               |
| IL-17F   | NONLINEAR  | 0.1982             | 0.8008               | IL-1 $\alpha$ | Fat. Dur.  | <b>0.0340</b>      | 0.8669               |
| Leptin   | NONLINEAR  | 0.6089             | 0.8063               | IL-1 $\beta$  | Fat. Dur.  | 1.0000             | 1.0000               |
| LIF      | NONLINEAR  | 0.3174             | 0.8063               | IL-2          | Fat. Dur.  | 0.5199             | 1.0000               |
| M-CSF    | NONLINEAR  | 0.2840             | 0.8063               | IL-4          | Fat. Dur.  | 0.7070             | 1.0000               |
| NGF      | NONLINEAR  | 0.1673             | 0.8008               | IL-5          | Fat. Dur.  | 0.5271             | 1.0000               |
| PAI-1    | NONLINEAR  | 0.8705             | 0.9169               | IL-6          | Fat. Dur.  | 0.0736             | 1.0000               |
| PDGF-BB  | NONLINEAR  | 0.4404             | 0.8063               | IL-7          | Fat. Dur.  | 0.8621             | 1.0000               |
| Resistin | NONLINEAR  | <b>0.0002</b>      | <b>0.0091</b>        | IL-8          | Fat. Dur.  | 0.6402             | 1.0000               |
| SCF      | NONLINEAR  | 0.3805             | 0.8063               | IL-10         | Fat. Dur.  | 0.4233             | 1.0000               |
| IL-12p40 | Fat. Dur.  | 0.9113             | 1.0000               | PDGF-BB       | Fat. Dur.  | 0.7215             | 1.0000               |
| IL-12p70 | Fat. Dur.  | 0.7362             | 1.0000               | RESISTIN      | Fat. Dur.  | 0.7434             | 1.0000               |
| IL-13    | Fat. Dur.  | 0.8929             | 1.0000               | SCF           | Fat. Dur.  | 0.5278             | 1.0000               |
| IL-15    | Fat. Dur.  | 0.7818             | 1.0000               | TGF- $\alpha$ | Fat. Dur.  | 1.0000             | 1.0000               |
| IL-17    | Fat. Dur.  | 0.6491             | 1.0000               | TGF- $\beta$  | Fat. Dur.  | 0.5935             | 1.0000               |
| IL-17F   | Fat. Dur.  | 0.7867             | 1.0000               | TNF- $\alpha$ | Fat. Dur.  | 0.6024             | 1.0000               |
| LEPTIN   | Fat. Dur.  | 1.0000             | 1.0000               | TNF- $\beta$  | Fat. Dur.  | 0.6734             | 1.0000               |
| LIF      | Fat. Dur.  | 0.7125             | 1.0000               | TRAIL         | Fat. Dur.  | 0.5698             | 1.0000               |

| Cytokine | Hypothesis | Unadjusted p-value | FDR-adjusted p-value | Cytokine | Hypothesis | Unadjusted p-value | FDR-adjusted p-value |
|----------|------------|--------------------|----------------------|----------|------------|--------------------|----------------------|
| M-CSF    | Fat. Dur.  | 0.8525             | 1.0000               | VCAM1    | Fat. Dur.  | 0.8256             | 1.0000               |
| NGF      | Fat. Dur.  | 0.8895             | 1.0000               | VEGF     | Fat. Dur.  | 0.2373             | 1.0000               |
| PAI-1    | Fat. Dur.  | 0.4206             | 1.0000               |          |            |                    |                      |



**Table S3. Regression of cytokine pMFI on Short ( $\leq 3$  years) vs. Long ( $> 3$  years) Fatigue Duration and Disease Severity (51).** Analysis was adjusted for covariates of age, sex, race and nonspecific binding (CHEX4 pMFI).

| Test                  | Cytokine      | Unadjusted p-value | Adjusted p-value |
|-----------------------|---------------|--------------------|------------------|
| Long v Short Duration | CCL2          | 0.9481             | 0.9889           |
| Long v Short Duration | CCL3          | 0.3305             | 0.9889           |
| Long v Short Duration | CCL4          | 0.6272             | 0.9889           |
| Long v Short Duration | CCL5          | 0.1563             | 0.9889           |
| Long v Short Duration | CCL7          | 0.6980             | 0.9889           |
| Long v Short Duration | CCL11         | 0.8058             | 0.9889           |
| Long v Short Duration | CD40L         | 0.5735             | 0.9889           |
| Long v Short Duration | CXCL1         | 0.9704             | 0.9889           |
| Long v Short Duration | CXCL5         | 0.1243             | 0.9889           |
| Long v Short Duration | CXCL9         | 0.6672             | 0.9889           |
| Long v Short Duration | CXCL10        | 0.3970             | 0.9889           |
| Long v Short Duration | FASL          | 0.1272             | 0.9889           |
| Long v Short Duration | FGF-basic     | 0.7173             | 0.9889           |
| Long v Short Duration | G-CSF         | 0.9622             | 0.9889           |
| Long v Short Duration | GM-CSF        | 0.2997             | 0.9889           |
| Long v Short Duration | HGF           | 0.9889             | 0.9889           |
| Long v Short Duration | ICAM1         | 0.7043             | 0.9889           |
| Long v Short Duration | IFN- $\alpha$ | 0.3196             | 0.9889           |
| Long v Short Duration | IFN- $\beta$  | 0.7312             | 0.9889           |
| Long v Short Duration | IFN- $\gamma$ | 0.8208             | 0.9889           |
| Long v Short Duration | IL-1RA        | 0.1940             | 0.9889           |
| Long v Short Duration | IL-1 $\alpha$ | 0.5932             | 0.9889           |
| Long v Short Duration | IL-1 $\beta$  | 0.2113             | 0.9889           |
| Long v Short Duration | IL-2          | 0.4793             | 0.9889           |
| Long v Short Duration | IL-4          | 0.8655             | 0.9889           |
| Long v Short Duration | IL-5          | 0.3282             | 0.9889           |
| Long v Short Duration | IL-6          | 0.1513             | 0.9889           |

| Test                  | Cytokine      | Unadjusted p-value | Adjusted p-value |
|-----------------------|---------------|--------------------|------------------|
| Long v Short Duration | IL-7          | 0.5297             | 0.9889           |
| Long v Short Duration | IL-8          | 0.6708             | 0.9889           |
| Long v Short Duration | IL-10         | 0.2120             | 0.9889           |
| Long v Short Duration | IL-12p40      | 0.8907             | 0.9889           |
| Long v Short Duration | IL-12p70      | 0.3724             | 0.9889           |
| Long v Short Duration | IL-13         | 0.3284             | 0.9889           |
| Long v Short Duration | IL-15         | 0.6507             | 0.9889           |
| Long v Short Duration | IL-17         | 0.6457             | 0.9889           |
| Long v Short Duration | IL-17F        | 0.7033             | 0.9889           |
| Long v Short Duration | LEPTIN        | 0.5283             | 0.9889           |
| Long v Short Duration | LIF           | 0.7002             | 0.9889           |
| Long v Short Duration | M-CSF         | 0.7208             | 0.9889           |
| Long v Short Duration | NGF           | 0.8947             | 0.9889           |
| Long v Short Duration | PAI-1         | 0.1168             | 0.9889           |
| Long v Short Duration | PDGF-BB       | 0.7709             | 0.9889           |
| Long v Short Duration | RESISTIN      | 0.9349             | 0.9889           |
| Long v Short Duration | SCF           | 0.9510             | 0.9889           |
| Long v Short Duration | TGF- $\alpha$ | 0.9106             | 0.9889           |
| Long v Short Duration | TGF- $\beta$  | 0.2934             | 0.9889           |
| Long v Short Duration | TNF- $\alpha$ | 0.6152             | 0.9889           |
| Long v Short Duration | TNF- $\beta$  | 0.9053             | 0.9889           |
| Long v Short Duration | TRAIL         | 0.5866             | 0.9889           |
| Long v Short Duration | VCAM1         | 0.5785             | 0.9889           |
| Long v Short Duration | VEGF          | 0.8199             | 0.9889           |

**Table S4. Regression of cytokine pMFI over the two-dimensional distribution of total scores from the MFI-20 (disease severity) and fatigue duration in years.** A statistically significant test of the duration by severity interaction would provide evidence that the relationship between mean cytokine expression and disease severity changes with duration of disease. “Linear Fatigue Duration” is linear (straight line) association with fatigue duration. “Complex Fatigue Duration” includes nonlinear associations with fatigue duration as well as fatigue duration by severity interaction. Analysis was adjusted for covariates of age, sex, race and nonspecific binding.

| Test                    | Cytokine      | Unadjusted p-value | Adjusted p-value |
|-------------------------|---------------|--------------------|------------------|
| Linear Fatigue Duration | CCL2          | 0.4819             | 0.9530           |
| Linear Fatigue Duration | CCL3          | 0.2539             | 0.9530           |
| Linear Fatigue Duration | CCL4          | 0.3120             | 0.9530           |
| Linear Fatigue Duration | CCL5          | 0.2892             | 0.9530           |
| Linear Fatigue Duration | CCL7          | 0.4919             | 0.9530           |
| Linear Fatigue Duration | CCL11         | 0.5665             | 0.9530           |
| Linear Fatigue Duration | CD40L         | 0.4220             | 0.9530           |
| Linear Fatigue Duration | CXCL1         | 0.7194             | 0.9530           |
| Linear Fatigue Duration | CXCL5         | 0.2746             | 0.9530           |
| Linear Fatigue Duration | CXCL9         | 0.0097             | 0.4922           |
| Linear Fatigue Duration | CXCL10        | 0.0779             | 0.9530           |
| Linear Fatigue Duration | FASL          | 0.8301             | 0.9530           |
| Linear Fatigue Duration | FGF-basic     | 0.9093             | 0.9530           |
| Linear Fatigue Duration | G-CSF         | 0.5488             | 0.9530           |
| Linear Fatigue Duration | GM-CSF        | 0.5381             | 0.9530           |
| Linear Fatigue Duration | HGF           | 0.3198             | 0.9530           |
| Linear Fatigue Duration | ICAM1         | 0.8954             | 0.9530           |
| Linear Fatigue Duration | IFN- $\alpha$ | 0.6073             | 0.9530           |
| Linear Fatigue Duration | IFN- $\beta$  | 0.8195             | 0.9530           |
| Linear Fatigue Duration | IFN- $\gamma$ | 0.3356             | 0.9530           |
| Linear Fatigue Duration | IL-1RA        | 0.3051             | 0.9530           |
| Linear Fatigue Duration | IL-1 $\alpha$ | 0.0579             | 0.9530           |

| Test                     | Cytokine      | Unadjusted p-value | Adjusted p-value |
|--------------------------|---------------|--------------------|------------------|
| Linear Fatigue Duration  | IL-1 $\beta$  | 0.8151             | 0.9530           |
| Linear Fatigue Duration  | IL-2          | 0.2528             | 0.9530           |
| Linear Fatigue Duration  | IL-4          | 0.6697             | 0.9530           |
| Linear Fatigue Duration  | IL-5          | 0.5217             | 0.9530           |
| Linear Fatigue Duration  | IL-6          | 0.0852             | 0.9530           |
| Linear Fatigue Duration  | IL-7          | 0.9205             | 0.9530           |
| Linear Fatigue Duration  | IL-8          | 0.9367             | 0.9530           |
| Linear Fatigue Duration  | IL-10         | 0.3250             | 0.9530           |
| Linear Fatigue Duration  | IL-12p40      | 0.6933             | 0.9530           |
| Linear Fatigue Duration  | IL-12p70      | 0.8464             | 0.9530           |
| Linear Fatigue Duration  | IL-13         | 0.9020             | 0.9530           |
| Linear Fatigue Duration  | IL-15         | 0.8169             | 0.9530           |
| Linear Fatigue Duration  | IL-17         | 0.9191             | 0.9530           |
| Linear Fatigue Duration  | IL-17F        | 0.6079             | 0.9530           |
| Linear Fatigue Duration  | LEPTIN        | 0.7625             | 0.9530           |
| Linear Fatigue Duration  | LIF           | 0.5539             | 0.9530           |
| Linear Fatigue Duration  | M-CSF         | 0.8944             | 0.9530           |
| Linear Fatigue Duration  | NGF           | 0.7961             | 0.9530           |
| Linear Fatigue Duration  | PAI-1         | 0.6091             | 0.9530           |
| Linear Fatigue Duration  | PDGF-BB       | 0.9530             | 0.9530           |
| Linear Fatigue Duration  | RESISTIN      | 0.4421             | 0.9530           |
| Linear Fatigue Duration  | SCF           | 0.2817             | 0.9530           |
| Linear Fatigue Duration  | TGF- $\alpha$ | 0.8651             | 0.9530           |
| Linear Fatigue Duration  | TGF- $\beta$  | 0.5000             | 0.9530           |
| Linear Fatigue Duration  | TNF- $\alpha$ | 0.6383             | 0.9530           |
| Linear Fatigue Duration  | TNF- $\beta$  | 0.5181             | 0.9530           |
| Linear Fatigue Duration  | TRAIL         | 0.6939             | 0.9530           |
| Linear Fatigue Duration  | VCAM1         | 0.9088             | 0.9530           |
| Linear Fatigue Duration  | VEGF          | 0.3291             | 0.9530           |
| Complex Fatigue Duration | CCL2          | 0.3085             | 0.6910           |
| Complex Fatigue Duration | CCL3          | 0.7197             | 0.7809           |

| Test                     | Cytokine      | Unadjusted p-value | Adjusted p-value |
|--------------------------|---------------|--------------------|------------------|
| Complex Fatigue Duration | CCL4          | 0.5114             | 0.6929           |
| Complex Fatigue Duration | CCL5          | 0.1858             | 0.6910           |
| Complex Fatigue Duration | CCL7          | 0.5162             | 0.6929           |
| Complex Fatigue Duration | CCL11         | 0.5832             | 0.7082           |
| Complex Fatigue Duration | CD40L         | 0.6737             | 0.7635           |
| Complex Fatigue Duration | CXCL1         | 0.3079             | 0.6910           |
| Complex Fatigue Duration | CXCL5         | 0.5029             | 0.6929           |
| Complex Fatigue Duration | CXCL9         | 0.2093             | 0.6910           |
| Complex Fatigue Duration | CXCL10        | 0.5061             | 0.6929           |
| Complex Fatigue Duration | FASL          | 0.2735             | 0.6910           |
| Complex Fatigue Duration | FGF-basic     | 0.5692             | 0.7080           |
| Complex Fatigue Duration | G-CSF         | 0.5590             | 0.7080           |
| Complex Fatigue Duration | GM-CSF        | 0.0781             | 0.6910           |
| Complex Fatigue Duration | HGF           | 0.2641             | 0.6910           |
| Complex Fatigue Duration | ICAM1         | 0.6184             | 0.7335           |
| Complex Fatigue Duration | IFN- $\alpha$ | 0.7366             | 0.7826           |
| Complex Fatigue Duration | IFN- $\beta$  | 0.8399             | 0.8567           |
| Complex Fatigue Duration | IFN- $\gamma$ | 0.3273             | 0.6910           |
| Complex Fatigue Duration | IL-1RA        | 0.6950             | 0.7706           |
| Complex Fatigue Duration | IL-1 $\alpha$ | 0.3978             | 0.6929           |
| Complex Fatigue Duration | IL-1 $\beta$  | 0.8742             | 0.8742           |
| Complex Fatigue Duration | IL-2          | 0.3877             | 0.6929           |
| Complex Fatigue Duration | IL-4          | 0.5006             | 0.6929           |
| Complex Fatigue Duration | IL-5          | 0.1604             | 0.6910           |
| Complex Fatigue Duration | IL-6          | 0.1387             | 0.6910           |
| Complex Fatigue Duration | IL-7          | 0.2052             | 0.6910           |
| Complex Fatigue Duration | IL-8          | 0.2308             | 0.6910           |
| Complex Fatigue Duration | IL-10         | 0.0480             | 0.6910           |
| Complex Fatigue Duration | IL-12p40      | 0.2677             | 0.6910           |
| Complex Fatigue Duration | IL-12p70      | 0.1361             | 0.6910           |

| Test                     | Cytokine      | Unadjusted p-value | Adjusted p-value |
|--------------------------|---------------|--------------------|------------------|
| Complex Fatigue Duration | IL-13         | 0.1962             | 0.6910           |
| Complex Fatigue Duration | IL-15         | 0.2649             | 0.6910           |
| Complex Fatigue Duration | IL-17         | 0.2697             | 0.6910           |
| Complex Fatigue Duration | IL-17F        | 0.4329             | 0.6929           |
| Complex Fatigue Duration | LEPTIN        | 0.6580             | 0.7627           |
| Complex Fatigue Duration | LIF           | 0.4568             | 0.6929           |
| Complex Fatigue Duration | M-CSF         | 0.3317             | 0.6910           |
| Complex Fatigue Duration | NGF           | 0.4783             | 0.6929           |
| Complex Fatigue Duration | PAI-1         | 0.1380             | 0.6910           |
| Complex Fatigue Duration | PDGF-BB       | 0.2932             | 0.6910           |
| Complex Fatigue Duration | RESISTIN      | 0.4626             | 0.6929           |
| Complex Fatigue Duration | SCF           | 0.2427             | 0.6910           |
| Complex Fatigue Duration | TGF- $\alpha$ | 0.3149             | 0.6910           |
| Complex Fatigue Duration | TGF- $\beta$  | 0.4869             | 0.6929           |
| Complex Fatigue Duration | TNF- $\alpha$ | 0.2047             | 0.6910           |
| Complex Fatigue Duration | TNF- $\beta$  | 0.3547             | 0.6929           |
| Complex Fatigue Duration | TRAIL         | 0.8003             | 0.8329           |
| Complex Fatigue Duration | VCAM1         | 0.3387             | 0.6910           |
| Complex Fatigue Duration | VEGF          | 0.5574             | 0.7080           |